CONTENTS

Preface to the Second Edition xxv

Preface to the First Edition xxvi

Authors xxix

Notation xxxi

Part I Exact Solutions 1

1 First-Order Equations with Two Independent Variables 3

1.1 Equations of the Form $f(x,y)\frac{\partial w}{\partial x}+g(x,y)\frac{\partial w}{\partial y}=0$ 3
1.1.1 Equations Containing Power-Law Functions 3
1.1.2 Equations Containing Exponential Functions 22
1.1.3 Equations Containing Hyperbolic Functions 29
1.1.4 Equations Containing Logarithmic Functions 33
1.1.5 Equations Containing Trigonometric Functions 36
1.1.6 Equations Containing Inverse Trigonometric Functions 45
1.1.7 Equations Containing Arbitrary Functions of x 51
1.1.8 Equations Containing Arbitrary Functions of Different Arguments 59

1.2 Equations of the Form $f(x,y)\frac{\partial w}{\partial x}+g(x,y)\frac{\partial w}{\partial y}=h(x,y)$ 66
1.2.1 Equations Containing Power-Law Functions 67
1.2.2 Equations Containing Exponential Functions 71
1.2.3 Equations Containing Hyperbolic Functions 74
1.2.4 Equations Containing Logarithmic Functions 77
1.2.5 Equations Containing Trigonometric Functions 78
1.2.6 Equations Containing Inverse Trigonometric Functions 82
1.2.7 Equations Containing Arbitrary Functions 85

1.3 Equations of the Form $f(x,y)\frac{\partial w}{\partial x}+g(x,y)\frac{\partial w}{\partial y}=h(x,y)w$ 91
1.3.1 Equations Containing Power-Law Functions 91
1.3.2 Equations Containing Exponential Functions 95
1.3.3 Equations Containing Hyperbolic Functions 97
1.3.4 Equations Containing Logarithmic Functions 100
1.3.5 Equations Containing Trigonometric Functions 102
1.3.6 Equations Containing Inverse Trigonometric Functions 105
1.3.7 Equations Containing Arbitrary Functions 108

1.4 Equations of the Form $f(x,y)\frac{\partial w}{\partial x}+g(x,y)\frac{\partial w}{\partial y}=h_1(x,y)w+h_0(x,y)$ 114
1.4.1 Equations Containing Power-Law Functions 114
1.4.2 Equations Containing Exponential Functions 120
1.4.3 Equations Containing Hyperbolic Functions 122
1.4.4 Equations Containing Logarithmic Functions 125
1.4.5 Equations Containing Trigonometric Functions 126
1.4.6 Equations Containing Inverse Trigonometric Functions 131
1.4.7 Equations Containing Arbitrary Functions 133

2 First-Order Equations with Three or More Independent Variables 139

2.1 Equations of the Form $f(x,y,z)\frac{\partial w}{\partial x}+g(x,y,z)\frac{\partial w}{\partial y}+h(x,y,z)\frac{\partial w}{\partial z}=0$ 139
2.1.1 Equations Containing Power-Law Functions 139
2.1.2 Equations Containing Exponential Functions 150
2.1.3 Equations Containing Hyperbolic Functions 154
2.1.4 Equations Containing Logarithmic Functions 158
2.1.5 Equations Containing Trigonometric Functions 159
2.1.6 Equations Containing Inverse Trigonometric Functions 162
2.1.7 Equations Containing Arbitrary Functions 164

2.2 Equations of the Form $f_1\frac{\partial w}{\partial x}+f_2\frac{\partial w}{\partial y}+f_3\frac{\partial w}{\partial z}=f_4,\quad f_n=f_n(x,y,z)$ 170
2.2.1 Equations Containing Power-Law Functions 171
2.2.2 Equations Containing Exponential Functions 177
2.2.3 Equations Containing Hyperbolic Functions 179
2.2.4 Equations Containing Logarithmic Functions 183
2.2.5 Equations Containing Trigonometric Functions 184
2.2.6 Equations Containing Inverse Trigonometric Functions 188
2.2.7 Equations Containing Arbitrary Functions 191

2.3 Equations of the Form $f_1\frac{\partial w}{\partial x}+f_2\frac{\partial w}{\partial y}+f_3\frac{\partial w}{\partial z}=f_4 w,\quad f_n=f_n(x,y,z)$ 196
2.3.1 Equations Containing Power-Law Functions 197
2.3.2 Equations Containing Exponential Functions 203
2.3.3 Equations Containing Hyperbolic Functions 205
2.3.4 Equations Containing Logarithmic Functions 209
2.3.5 Equations Containing Trigonometric Functions 210
2.3.6 Equations Containing Inverse Trigonometric Functions 214
2.3.7 Equations Containing Arbitrary Functions 217

2.4 Equations of the Form $f_1\frac{\partial w}{\partial x}+f_2\frac{\partial w}{\partial y}+f_3\frac{\partial w}{\partial z}=f_4 w+f_5,\quad f_n=f_n(x,y,z)$ 222
2.4.1 Equations Containing Power-Law Functions 223
2.4.2 Equations Containing Exponential Functions 228
2.4.3 Equations Containing Hyperbolic Functions 230
2.4.4 Equations Containing Logarithmic Functions 234
2.4.5 Equations Containing Trigonometric Functions 236
2.4.6 Equations Containing Inverse Trigonometric Functions 240
2.4.7 Equations Containing Arbitrary Functions 243
2.4.8 Underdetermined Equations Containing Operator div 248
2.4.9 Equations with Four or More Independent Variables 251

3 Second-Order Parabolic Equations with One Space Variable 261

3.1 Constant Coefficient Equations 261
3.1.1 Heat Equation $\frac{\partial w}{\partial t}=a\frac{\partial^2 w}{\partial x^2}$ 261
3.1.2 Equation of the Form $\frac{\partial w}{\partial t}=a\frac{\partial^2 w}{\partial x^2}+\Phi(x,t)$ 270
3.1.3 Equation of the Form $\frac{\partial w}{\partial t}=a\frac{\partial^2 w}{\partial x^2}+bw+\Phi(x,t)$ 275
3.1.4 Equation of the Form $\frac{\partial w}{\partial t}=a\frac{\partial^2 w}{\partial x^2}+b\frac{\partial w}{\partial x}+\Phi(x,t)$ 280
3.1.5 Equation of the Form $\frac{\partial w}{\partial t}=a\frac{\partial^2 w}{\partial x^2}+b\frac{\partial w}{\partial x}+cw+\Phi(x,t)$ 284

3.2 Heat Equation with Axial or Central Symmetry and Related Equations 288
3.2.1 Equation of the Form $\frac{\partial w}{\partial t} = a\big(\frac{\partial^2 w}{\partial r^2} + \frac{1}{r}\frac{\partial w}{\partial r}\big)$ 288
3.2.2 Equation of the Form $\frac{\partial w}{\partial t} = a\big(\frac{\partial^2 w}{\partial r^2} + \frac{1}{r}\frac{\partial w}{\partial r}\big) + \Phi(r,t)$ 294
3.2.3 Equation of the Form $\frac{\partial w}{\partial t} = a\big(\frac{\partial^2 w}{\partial r^2} + \frac{2}{r}\frac{\partial w}{\partial r}\big)$ 298
3.2.4 Equation of the Form $\frac{\partial w}{\partial t} = a\big(\frac{\partial^2 w}{\partial r^2} + \frac{2}{r}\frac{\partial w}{\partial r}\big) + \Phi(r,t)$ 305
3.2.5 Equation of the Form $\frac{\partial w}{\partial t} = \frac{\partial^2 w}{\partial x^2} + \frac{1-2\beta}{x}\frac{\partial w}{\partial x}$ 308
3.2.6 Equation of the Form $\frac{\partial w}{\partial t} = \frac{\partial^2 w}{\partial x^2} + \frac{1-2\beta}{x}\frac{\partial w}{\partial x} + \Phi(x,t)$ 311
3.3 Equations Containing Power Functions and Arbitrary Parameters 312
3.3.1 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)w$ 312
3.3.2 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x}$ 318
3.3.3 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w + h(x,t)$ 321
3.3.4 Equations of the Form $\frac{\partial w}{\partial t} = (ax+b)\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 324
3.3.5 Equations of the Form $\frac{\partial w}{\partial t} = (ax^2+bx+c)\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 327
3.3.6 Equations of the Form $\frac{\partial w}{\partial t} = f(x)\frac{\partial^2 w}{\partial x^2} + g(x,t)\frac{\partial w}{\partial x} + h(x,t)w$ 329
3.3.7 Equations of the Form $\frac{\partial w}{\partial t} = f(x,t)\frac{\partial^2 w}{\partial x^2} + g(x,t)\frac{\partial w}{\partial x} + h(x,t)w$ 334
3.3.8 Liquid-Film Mass Transfer Equation $(1-y^2)\frac{\partial w}{\partial x} = a\frac{\partial^2 w}{\partial y^2}$ 335
3.3.9 Equations of the Form $f(x,y)\frac{\partial w}{\partial x} + g(x,y)\frac{\partial w}{\partial y} = \frac{\partial^2 w}{\partial y^2} + h(x,y)$ 338
3.4 Equations Containing Exponential Functions and Arbitrary Parameters 338
3.4.1 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)w$ 338
3.4.2 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x}$ 341
3.4.3 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 344
3.4.4 Equations of the Form $\frac{\partial w}{\partial t} = ax^n\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 345
3.4.5 Equations of the Form $\frac{\partial w}{\partial t} = ae^{\beta x}\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 346
3.4.6 Other Equations 349
3.5 Equations Containing Hyperbolic Functions and Arbitrary Parameters 349
3.5.1 Equations Containing a Hyperbolic Cosine 349
3.5.2 Equations Containing a Hyperbolic Sine 350
3.5.3 Equations Containing a Hyperbolic Tangent 351
3.5.4 Equations Containing a Hyperbolic Cotangent 352
3.6 Equations Containing Logarithmic Functions and Arbitrary Parameters 354
3.6.1 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 354
3.6.2 Equations of the Form $\frac{\partial w}{\partial t} = ax^k\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 354
3.7 Equations Containing Trigonometric Functions and Arbitrary Parameters 356
3.7.1 Equations Containing a Cosine 356
3.7.2 Equations Containing a Sine 357
3.7.3 Equations Containing a Tangent 358
3.7.4 Equations Containing a Cotangent 359
3.8 Equations Containing Arbitrary Functions 360
3.8.1 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)w$ 360
3.8.2 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x}$ 363
3.8.3 Equations of the Form $\frac{\partial w}{\partial t} = a\frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 368

3.8.4 Equations of the Form $\frac{\partial w}{\partial t} = ax^n \frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 370
3.8.5 Equations of the Form $\frac{\partial w}{\partial t} = ae^{\beta x} \frac{\partial^2 w}{\partial x^2} + f(x,t)\frac{\partial w}{\partial x} + g(x,t)w$ 372
3.8.6 Equations of the Form $\frac{\partial w}{\partial t} = f(x) \frac{\partial^2 w}{\partial x^2} + g(x,t)\frac{\partial w}{\partial x} + h(x,t)w$ 373
3.8.7 Equations of the Form $\frac{\partial w}{\partial t} = f(t) \frac{\partial^2 w}{\partial x^2} + g(x,t)\frac{\partial w}{\partial x} + h(x,t)w$ 382
3.8.8 Equations of the Form $\frac{\partial w}{\partial t} = f(x,t) \frac{\partial^2 w}{\partial x^2} + g(x,t)\frac{\partial w}{\partial x} + h(x,t)w$ 385
3.8.9 Equations of the Form $s(x)\frac{\partial w}{\partial t} = \frac{\partial}{\partial x}\left[p(x)\frac{\partial w}{\partial x}\right] - q(x)w + \Phi(x,t)$ 388
3.9 Equations of Special Form 393
3.9.1 Equations of the Diffusion (Thermal) Boundary Layer 393
3.9.2 One-Dimensional Schrödinger Equation $i\hbar\frac{\partial w}{\partial t} = -\frac{\hbar^2}{2m}\frac{\partial^2 w}{\partial x^2} + U(x)w$ ... 396

4 Second-Order Parabolic Equations with Two Space Variables 401

4.1 Heat Equation $\frac{\partial w}{\partial t} = a\Delta_2 w$ 401
4.1.1 Boundary Value Problems in Cartesian Coordinates 401
4.1.2 Problems in Polar Coordinates 416
4.1.3 Axisymmetric Problems 423
4.2 Heat Equation with a Source $\frac{\partial w}{\partial t} = a\Delta_2 w + \Phi(x,y,t)$ 434
4.2.1 Problems in Cartesian Coordinates 434
4.2.2 Problems in Polar Coordinates 442
4.2.3 Axisymmetric Problems 445
4.3 Other Equations 455
4.3.1 Equations Containing Arbitrary Parameters 455
4.3.2 Equations Containing Arbitrary Functions 457

5 Second-Order Parabolic Equations with Three or More Space Variables 463

5.1 Heat Equation $\frac{\partial w}{\partial t} = a\Delta_3 w$ 463
5.1.1 Problems in Cartesian Coordinates 463
5.1.2 Problems in Cylindrical Coordinates 487
5.1.3 Problems in Spherical Coordinates 517
5.2 Heat Equation with Source $\frac{\partial w}{\partial t} = a\Delta_3 w + \Phi(x,y,z,t)$ 522
5.2.1 Problems in Cartesian Coordinates 522
5.2.2 Problems in Cylindrical Coordinates 528
5.2.3 Problems in Spherical Coordinates 534
5.3 Other Equations with Three Space Variables 537
5.3.1 Equations Containing Arbitrary Parameters 537
5.3.2 Equations Containing Arbitrary Functions 539
5.3.3 Equations of the Form $\rho(x,y,z)\frac{\partial w}{\partial t} = \operatorname{div}[a(x,y,z)\nabla w] - q(x,y,z)w + \Phi(x,y,z,t)$ 542
5.4 Equations with n Space Variables 545
5.4.1 Equations of the Form $\frac{\partial w}{\partial t} = a\Delta_n w + \Phi(x_1,\ldots,x_n,t)$ 545
5.4.2 Other Equations Containing Arbitrary Parameters 548
5.4.3 Equations Containing Arbitrary Functions 549

6 Second-Order Hyperbolic Equations with One Space Variable 557

6.1 Constant Coefficient Equations 557
6.1.1 Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2\frac{\partial^2 w}{\partial x^2}$ 557
6.1.2 Equations of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\frac{\partial^2 w}{\partial x^2} + \Phi(x,t)$ 563
6.1.3 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\frac{\partial^2 w}{\partial x^2} - bw + \Phi(x,t)$ 567

6.1.4 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2 \frac{\partial^2 w}{\partial x^2} - b\frac{\partial w}{\partial x} + \Phi(x,t)$ 571
6.1.5 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2 \frac{\partial^2 w}{\partial x^2} + b\frac{\partial w}{\partial x} + cw + \Phi(x,t)$ 574
6.2 Wave Equations with Axial or Central Symmetry 577
6.2.1 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\big(\frac{\partial^2 w}{\partial r^2} + \frac{1}{r}\frac{\partial w}{\partial r}\big)$ 577
6.2.2 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\big(\frac{\partial^2 w}{\partial r^2} + \frac{1}{r}\frac{\partial w}{\partial r}\big) + \Phi(r,t)$ 580
6.2.3 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\big(\frac{\partial^2 w}{\partial r^2} + \frac{2}{r}\frac{\partial w}{\partial r}\big)$ 581
6.2.4 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\big(\frac{\partial^2 w}{\partial r^2} + \frac{2}{r}\frac{\partial w}{\partial r}\big) + \Phi(r,t)$ 585
6.2.5 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\big(\frac{\partial^2 w}{\partial r^2} + \frac{1}{r}\frac{\partial w}{\partial r}\big) - bw + \Phi(r,t)$ 586
6.2.6 Equation of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\big(\frac{\partial^2 w}{\partial r^2} + \frac{2}{r}\frac{\partial w}{\partial r}\big) - bw + \Phi(r,t)$ 590
6.3 Equations Containing Power Functions and Arbitrary Parameters 593
6.3.1 Equations of the Form $\frac{\partial^2 w}{\partial t^2} = (ax+b)\frac{\partial^2 w}{\partial x^2} + c\frac{\partial w}{\partial x} + kw + \Phi(x,t)$ 593
6.3.2 Equations of the Form $\frac{\partial^2 w}{\partial t^2} = (ax^2+b)\frac{\partial^2 w}{\partial x^2} + cx\frac{\partial w}{\partial x} + kw + \Phi(x,t)$ 598
6.3.3 Other Equations 600
6.4 Equations Containing the First Time Derivative 607
6.4.1 Equations of the Form $\frac{\partial^2 w}{\partial t^2} + k\frac{\partial w}{\partial t} = a^2\frac{\partial^2 w}{\partial x^2} + b\frac{\partial w}{\partial x} + cw + \Phi(x,t)$ 607
6.4.2 Equations of the Form $\frac{\partial^2 w}{\partial t^2} + k\frac{\partial w}{\partial t} = f(x)\frac{\partial^2 w}{\partial x^2} + g(x)\frac{\partial w}{\partial x} + h(x)w + \Phi(x,t)$ 616
6.4.3 Other Equations 621
6.5 Equations Containing Arbitrary Functions 623
6.5.1 Equations of the Form $s(x)\frac{\partial^2 w}{\partial t^2} = \frac{\partial}{\partial x}\big[p(x)\frac{\partial w}{\partial x}\big] - q(x)w + \Phi(x,t)$ 623
6.5.2 Equations of the Form $\frac{\partial^2 w}{\partial t^2} + a(t)\frac{\partial w}{\partial t} = b(t)\big\{\frac{\partial}{\partial x}\big[p(x)\frac{\partial w}{\partial x}\big] - q(x)w\big\} + \Phi(x,t)$ 626
6.5.3 Other Equations 628

7 Second-Order Hyperbolic Equations with Two Space Variables 633

7.1 Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2\Delta_2 w$ 633
7.1.1 Problems in Cartesian Coordinates 633
7.1.2 Problems in Polar Coordinates 639
7.1.3 Axisymmetric Problems 645
7.2 Nonhomogeneous Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2\Delta_2 w + \Phi(x,y,t)$ 651
7.2.1 Problems in Cartesian Coordinates 651
7.2.2 Problems in Polar Coordinates 653
7.2.3 Axisymmetric Problems 656
7.3 Equations of the Form $\frac{\partial^2 w}{\partial t^2} = a^2\Delta_2 w - bw + \Phi(x,y,t)$ 659
7.3.1 Problems in Cartesian Coordinates 659
7.3.2 Problems in Polar Coordinates 664
7.3.3 Axisymmetric Problems 670
7.4 Telegraph Equation $\frac{\partial^2 w}{\partial t^2} + k\frac{\partial w}{\partial t} = a^2\Delta_2 w - bw + \Phi(x,y,t)$ 676
7.4.1 Problems in Cartesian Coordinates 676
7.4.2 Problems in Polar Coordinates 681
7.4.3 Axisymmetric Problems 688
7.5 Other Equations with Two Space Variables 693

8 Second-Order Hyperbolic Equations with Three or More Space Variables 695

8.1 Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2 \Delta_3 w$ 695
8.1.1 Problems in Cartesian Coordinates 695
8.1.2 Problems in Cylindrical Coordinates 701
8.1.3 Problems in Spherical Coordinates 712

8.2 Nonhomogeneous Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2 \Delta_3 w + \Phi(x, y, z, t)$ 717
8.2.1 Problems in Cartesian Coordinates 717
8.2.2 Problems in Cylindrical Coordinates 718
8.2.3 Problems in Spherical Coordinates 719

8.3 Equations of the Form $\frac{\partial^2 w}{\partial t^2} = a^2 \Delta_3 w - bw + \Phi(x, y, z, t)$ 720
8.3.1 Problems in Cartesian Coordinates 720
8.3.2 Problems in Cylindrical Coordinates 726
8.3.3 Problems in Spherical Coordinates 738

8.4 Telegraph Equation $\frac{\partial^2 w}{\partial t^2} + k\frac{\partial w}{\partial t} = a^2 \Delta_3 w - bw + \Phi(x, y, z, t)$ 743
8.4.1 Problems in Cartesian Coordinates 743
8.4.2 Problems in Cylindrical Coordinates 748
8.4.3 Problems in Spherical Coordinates 760

8.5 Other Equations with Three Space Variables 765
8.5.1 Equations Containing Arbitrary Parameters 765
8.5.2 Equation of the Form $\rho(x, y, z)\frac{\partial^2 w}{\partial t^2} =$ $\operatorname{div}[a(x, y, z)\nabla w] - q(x, y, z)w + \Phi(x, y, z, t)$ 765

8.6 Equations with n Space Variables 768
8.6.1 Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2 \Delta_n w$ 768
8.6.2 Nonhomogeneous Wave Equation $\frac{\partial^2 w}{\partial t^2} = a^2 \Delta_n w + \Phi(x_1, \ldots, x_n, t)$ . . . 770
8.6.3 Equations of the Form $\frac{\partial^2 w}{\partial t^2} = a^2 \Delta_n w - bw + \Phi(x_1, \ldots, x_n, t)$ 773
8.6.4 Equations Containing the First Time Derivative 776

9 Second-Order Elliptic Equations with Two Space Variables 781

9.1 Laplace Equation $\Delta_2 w = 0$ 781
9.1.1 Problems in Cartesian Coordinate System 781
9.1.2 Problems in Polar Coordinate System 787
9.1.3 Other Coordinate Systems. Conformal Mappings Method 792

9.2 Poisson Equation $\Delta_2 w = -\Phi(\mathbf{x})$ 794
9.2.1 Preliminary Remarks. Solution Structure 794
9.2.2 Problems in Cartesian Coordinate System 796
9.2.3 Problems in Polar Coordinate System 803
9.2.4 Arbitrary Shape Domain. Conformal Mappings Method 807

9.3 Helmholtz Equation $\Delta_2 w + \lambda w = -\Phi(\mathbf{x})$ 809
9.3.1 General Remarks, Results, and Formulas 809
9.3.2 Problems in Cartesian Coordinate System 813
9.3.3 Problems in Polar Coordinate System 824
9.3.4 Other Orthogonal Coordinate Systems. Elliptic Domain 830

9.4 Other Equations 832
9.4.1 Stationary Schrödinger Equation $\Delta_2 w = f(x, y)w$ 832
9.4.2 Convective Heat and Mass Transfer Equations 835
9.4.3 Equations of Heat and Mass Transfer in Anisotropic Media 843
9.4.4 Other Equations Arising in Applications 851
9.4.5 Equations of the Form $a(x)\frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y^2} + b(x)\frac{\partial w}{\partial x} + c(x)w = -\Phi(x, y)$. 855

10 Second-Order Elliptic Equations with Three or More Space Variables 859

10.1 Laplace Equation $\Delta_3 w = 0$ 859
10.1.1 Problems in Cartesian Coordinates 859
10.1.2 Problems in Cylindrical Coordinates 862
10.1.3 Problems in Spherical Coordinates 863
10.1.4 Other Orthogonal Curvilinear Systems of Coordinates 866

10.2 Poisson Equation $\Delta_3 w + \Phi(\mathbf{x}) = 0$ 866
10.2.1 Preliminary Remarks. Solution Structure 866
10.2.2 Problems in Cartesian Coordinates 871
10.2.3 Problems in Cylindrical Coordinates 883
10.2.4 Problems in Spherical Coordinates 888

10.3 Helmholtz Equation $\Delta_3 w + \lambda w = -\Phi(\mathbf{x})$ 892
10.3.1 Homogeneous Helmholtz Equation. Eigenvalue problems 892
10.3.2 Nonhomogeneous Helmholtz Equation. General Remarks, Results, and Formulas 893
10.3.3 Problems in Cartesian Coordinates 900
10.3.4 Problems in Cylindrical Coordinates 915
10.3.5 Problems in Spherical Coordinates 924
10.3.6 Other Orthogonal Curvilinear Coordinates 929

10.4 Other Equations with Three Space Variables 931
10.4.1 Equations Containing Arbitrary Functions 931
10.4.2 Equations of the Form $\operatorname{div}[a(x,y,z)\nabla w] - q(x,y,z)w = -\Phi(x,y,z)$ 934

10.5 Equations with n Space Variables 936
10.5.1 Laplace Equation $\Delta_n w = 0$ 936
10.5.2 Other Equations 937

11 Higher-Order Partial Differential Equations 941

11.1 Third-Order Partial Differential Equations 941
11.1.1 One-Dimensional Equations Containing the First Derivative in t 941
11.1.2 One-Dimensional Equations Containing the Second Derivative in t . . 944
11.1.3 One-Dimensional Equations Containing a Mixed Derivative and the First Derivative in t 945
11.1.4 One-Dimensional Equations Containing a Mixed Derivative and the Second Derivative in t 951
11.1.5 Two- and Three-Dimensional Equations 954

11.2 Fourth-Order One-Dimensional Nonstationary Equations 957
11.2.1 Equation of the Form $\frac{\partial w}{\partial t} + a^2 \frac{\partial^4 w}{\partial x^4} = \Phi(x,t)$ 957
11.2.2 Equation of the Form $\frac{\partial^2 w}{\partial t^2} + a^2 \frac{\partial^4 w}{\partial x^4} = 0$ 960
11.2.3 Equation of the Form $\frac{\partial^2 w}{\partial t^2} + a^2 \frac{\partial^4 w}{\partial x^4} = \Phi(x,t)$ 962
11.2.4 Equation of the Form $\frac{\partial^2 w}{\partial t^2} + a^2 \frac{\partial^4 w}{\partial x^4} + kw = \Phi(x,t)$ 965
11.2.5 Other Equations without Mixed Derivatives 968
11.2.6 Equations Containing Second Derivative in x and Mixed Derivatives . 971
11.2.7 Equations Containing Fourth Derivative in x and Mixed Derivatives . . 980

11.3 Two-Dimensional Nonstationary Fourth-Order Equations 986
11.3.1 Equation of the Form $\frac{\partial w}{\partial t} + a^2\big(\frac{\partial^4 w}{\partial x^4} + \frac{\partial^4 w}{\partial y^4}\big) = \Phi(x,y,t)$ 986
11.3.2 Equation of the Form $\frac{\partial^2 w}{\partial t^2} + a^2 \Delta\Delta w = 0$ 988
11.3.3 Equation of the Form $\frac{\partial^2 w}{\partial t^2} + a^2 \Delta\Delta w + kw = \Phi(x,y,t)$ 991

11.3.4 Equation of the Form $\frac{\partial^2 w}{\partial t^2}+a^2\left(\frac{\partial^4 w}{\partial x^4}+\frac{\partial^4 w}{\partial y^4}\right)+kw=\Phi(x,y,t)$ 993
11.3.5 Other Two-Dimensional Nonstationary Fourth-Order Equations 994
11.4 Three- and n-Dimensional Nonstationary Fourth-Order Equations 997
11.4.1 Equation of the Form $\frac{\partial^2 w}{\partial t^2}+a^2\Delta\Delta w=0$ 997
11.4.2 Equations Containing Mixed Derivatives 999
11.5 Fourth-Order Stationary Equations 1003
11.5.1 Biharmonic Equation $\Delta\Delta w=0$ 1003
11.5.2 Equation of the Form $\Delta\Delta w=\Phi$ 1009
11.5.3 Equation of the Form $\Delta\Delta w-\lambda w=\Phi(x,y)$ 1012
11.5.4 Equation of the Form $\frac{\partial^4 w}{\partial x^4}+\frac{\partial^4 w}{\partial y^4}=\Phi(x,y)$ 1014
11.5.5 Equation of the Form $\frac{\partial^4 w}{\partial x^4}+\frac{\partial^4 w}{\partial y^4}+kw=\Phi(x,y)$ 1016
11.5.6 Stokes Equation (Axisymmetric Flows of Viscous Fluids) 1017
11.6 Higher-Order Linear Equations with Constant Coefficients 1020
11.6.1 Fundamental Solutions. Cauchy Problem 1020
11.6.2 Elliptic Operators and Elliptic Equations 1022
11.6.3 Hyperbolic Operators and Hyperbolic Equations 1025
11.6.4 Regular Equations. Number of Initial Conditions in the Cauchy Problem 1025
11.6.5 Some Equations with Two Independent Variables Containing the First Derivative in t 1029
11.6.6 Some Equations with Two Independent Variables Containing the Second Derivative in t 1035
11.6.7 Other Equations with Two Independent Variables 1039
11.6.8 Equations with Three and More Independent Variables 1041
11.7 Higher-Order Linear Equations with Variable Coefficients 1045
11.7.1 Equations Containing the First Time Derivative 1045
11.7.2 Equations Containing the Second Time Derivative 1050
11.7.3 Nonstationary Problems with Many Space Variables 1052
11.7.4 Some Special Equations with Variable Coefficients 1054

12 Systems of Linear Partial Differential Equations 1059

12.1 Preliminary Remarks. Some Notation and Helpful Relations 1059
12.2 Systems of Two First-Order Equations 1059
12.3 Systems of Two Second-Order Equations 1063
12.3.1 Systems of Parabolic Equations 1063
12.3.2 Systems of Hyperbolic or Elliptic Equations 1064
12.4 Systems of Two Higher-Order Equations 1064
12.5 Simplest Systems Containing Vector Functions and Operators div and curl 1066
12.5.1 Equation $\operatorname{curl}\mathbf{u}=\mathbf{A}(\mathbf{x})$ 1066
12.5.2 Simple Systems of Equations Containing Operators div and curl 1067
12.5.3 Two Representations of Vector Functions 1069
12.6 Elasticity Equations 1071
12.6.1 Elasticity Equations in Various Coordinate Systems 1071
12.6.2 Various Forms of Decompositions of Homogeneous Elasticity Equations with $\mathbf{f}=\mathbf{0}$ 1073
12.6.3 Various Forms of Decompositions for Nonhomogeneous Elasticity Equations 1075
12.6.4 Cauchy Problem and Its Solution. Fundamental Solution Matrix 1076

12.7 Stokes Equations for Viscous Incompressible Fluids 1077
12.7.1 Stokes Equations in Various Coordinate Systems 1077
12.7.2 Various Forms of Decompositions for the Stokes Equations with $\mathbf{f}=\mathbf{0}$ 1081
12.7.3 Various Forms of Decompositions for the Stokes Equations with $\mathbf{f}\neq\mathbf{0}$ 1082
12.7.4 General Solution of the Steady-State Homogeneous Stokes Equations 1084
12.7.5 Solution of the Steady-State Nonhomogeneous Stokes Equations 1085
12.7.6 Solution of the Cauchy Problem 1085
12.8 Oseen Equations for Viscous Incompressible Fluids 1086
12.8.1 Vector Form of Oseen Equations. Some Remarks 1086
12.8.2 Various Forms of Decompositions for the Oseen Equations with $\mathbf{f}=\mathbf{0}$ 1087
12.8.3 Various Forms of Decompositions for the Oseen Equations with $\mathbf{f}\neq\mathbf{0}$ 1088
12.8.4 Oseen Equations with Variable Coefficients 1088
12.9 Maxwell Equations for Viscoelastic Incompressible Fluids 1089
12.9.1 Vector Form of the Maxwell Equations 1089
12.9.2 Various Forms of Decompositions for the Maxwell Equations with $\mathbf{f}=\mathbf{0}$ 1089
12.9.3 Various Forms of Decompositions for the Maxwell Equations with $\mathbf{f}\neq\mathbf{0}$ 1090
12.10 Equations of Viscoelastic Incompressible Fluids (General Model) 1091
12.10.1 Linearized Equations of Viscoelastic Incompressible Fluids. Some Models of Viscoelastic Fluids 1091
12.10.2 Various Forms of Decompositions for Equations of Viscoelastic Incompressible Fluids with $\mathbf{f}=\mathbf{0}$ 1092
12.10.3 Various Forms of Decompositions for Equations of Viscoelastic Incompressible Fluids with $\mathbf{f}\neq\mathbf{0}$ 1093
12.11 Linearized Equations for Inviscid Compressible Barotropic Fluids 1094
12.11.1 Vector Form of Equations without Mass Forces. Some Remarks ... 1094
12.11.2 Decompositions of Equations for Inviscid Compressible Barotropic Fluid 1095
12.11.3 Vector Form of Equations with Mass Forces 1095
12.12 Stokes Equations for Viscous Compressible Barotropic Fluids 1096
12.12.1 Linearized Equations of Viscous Compressible Barotropic Fluids .. 1096
12.12.2 Decompositions of Equations of Viscous Compressible Barotropic Fluid with $\mathbf{f}=\mathbf{0}$ 1097
12.12.3 Decompositions of Equations of a Viscous Compressible Barotropic Fluid with $\mathbf{f}\neq\mathbf{0}$ 1098
12.12.4 Reduction to One Vector Equation and Its Decompositions 1098
12.12.5 Independent Equations for $\mathbf{u}$ and p 1099
12.13 Oseen Equations for Viscous Compressible Barotropic Fluids 1100
12.13.1 Vector Form of Equations. Some Remarks 1100
12.13.2 Decompositions of Equations with $\mathbf{f}=\mathbf{0}$ 1100
12.13.3 Decomposition of Equations with $\mathbf{f}\neq\mathbf{0}$ 1101
12.14 Equations of Thermoelasticity 1101
12.14.1 Vector Form of Thermoelasticity Equations 1101
12.14.2 Decompositions of Thermoelasticity Equations with $\mathbf{f}=\mathbf{0}$ 1101
12.14.3 Decompositions of Thermoelasticity Equations with $\mathbf{f}\neq\mathbf{0}$ 1102

12.15 Nondissipative Thermoelasticity Equations (the Green–Naghdi Model) 1103
12.15.1 Vector Form of the Nondissipative Thermoelasticity Equations 1103
12.15.2 Decompositions of the Nondissipative Thermoelasticity Equations with $\mathbf{f}=\mathbf{0}$ 1104
12.15.3 Decompositions of Thermoelasticity Equations with $\mathbf{f}\neq\mathbf{0}$ 1105
12.16 Viscoelasticity Equations 1106
12.16.1 Vector Form of Viscoelasticity Equations 1106
12.16.2 Decompositions of Viscoelasticity Equations with $\mathbf{f}=\mathbf{0}$ 1106
12.16.3 Various Forms of Decompositions for Viscoelasticity Equations with $\mathbf{f}\neq\mathbf{0}$ 1108
12.17 Maxwell Equations (Electromagnetic Field Equations) 1108
12.17.1 Maxwell Equations in a Medium and Constitutive Relations 1108
12.17.2 Some Transformations and Solutions of the Maxwell Equations ... 1109
12.18 Vector Equations of General Form 1110
12.18.1 Vector Equations Containing Operators div and ∇ 1110
12.18.2 Decompositions of the Homogeneous Vector Equation 1111
12.18.3 Decompositions of the Nonhomogeneous Vector Equation 1112
12.18.4 Vector Equations Containing More General Operators 1113
12.19 General Systems Involving Vector and Scalar Equations: Part I 1114
12.19.1 Systems Containing Operators div and ∇ 1114
12.19.2 Decompositions of Systems with Homogeneous Vector Equation .. 1115
12.19.3 Decompositions of Systems with Nonhomogeneous Vector Equation 1115
12.19.4 Equations for $\mathbf{u}$ and p. Reduction to One Vector Equation 1116
12.19.5 Systems Containing More General Operators 1117
12.20 General Systems Involving Vector and Scalar Equations: Part II 1118
12.20.1 Class of Systems Considered 1118
12.20.2 Asymmetric Decomposition 1118
12.20.3 Symmetric Decomposition 1119

Part II Analytical Methods 1121

13 Methods for First-Order Linear PDEs 1123

13.1 Linear PDEs with Two Independent Variables 1123
13.1.1 Special First-Order Linear PDEs with Two Independent Variables ... 1123
13.1.2 General First-Order Linear PDE with Two Independent Variables 1126
13.2 First-Order Linear PDEs with Three or More Independent Variables 1129
13.2.1 Characteristic System. General Solution 1129
13.2.2 Cauchy Problems 1131

14 Second-Order Linear PDEs: Classification, Problems, Particular Solutions 1133

14.1 Classification of Second-Order Linear Partial Differential Equations 1133
14.1.1 Equations with Two Independent Variables 1133
14.1.2 Equations with Many Independent Variables 1138
14.2 Basic Problems of Mathematical Physics 1140
14.2.1 Initial and Boundary Conditions. Cauchy Problem. Boundary Value Problems 1140
14.2.2 First, Second, Third, and Mixed Boundary Value Problems 1142

14.3 Properties and Particular Solutions of Linear Equations 1144
14.3.1 Homogeneous Linear Equations. Basic Properties of Particular Solutions 1144
14.3.2 Separable Solutions. Solutions in the Form of Infinite Series 1147
14.3.3 Nonhomogeneous Linear Equations and Their Properties 1150
14.3.4 General Solutions of Some Hyperbolic Equations 1150

15 Separation of Variables and Integral Transform Methods 1153

15.1 Separation of Variables (Fourier Method) 1153
15.1.1 Description of Separation of Variables. General Stage of Solution . . . 1153
15.1.2 Problems for Parabolic Equations: Final Stage of Solution 1157
15.1.3 Problems for Hyperbolic Equations: Final Stage of Solution 1159
15.1.4 Solution of Boundary Value Problems for Elliptic Equations 1160
15.1.5 Solution of Boundary Value Problems for Higher-Order Equations . . . 1163
15.2 Integral Transform Method 1165
15.2.1 Laplace Transform and Its Application in Mathematical Physics 1165
15.2.2 Fourier Transform and Its Application in Mathematical Physics 1170
15.2.3 Fourier Sine and Cosine Transforms 1173
15.2.4 Mellin, Hankel, and Other Integral Transforms 1177

16 Cauchy Problem. Fundamental Solutions 1181

16.1 Dirac Delta Function. Fundamental Solutions 1181
16.1.1 Dirac Delta Function and Its Properties 1181
16.1.2 Fundamental Solutions. Constructing Particular Solutions 1182
16.2 Representation of the Solution of the Cauchy Problem via the Fundamental Solution 1185
16.2.1 Cauchy Problem for Ordinary Differential Equations 1185
16.2.2 Cauchy Problem for Parabolic Equations 1187
16.2.3 Cauchy Problem for Hyperbolic Equations 1190
16.2.4 Higher-Order Linear PDEs. Generalized Cauchy Problem 1193

17 Boundary Value Problems. Green's Function 1199

17.1 Boundary Value Problems for Parabolic Equations with One Space Variable. Green's Function 1199
17.1.1 Representation of Solutions via the Green's Function 1199
17.1.2 Problems for Equation $s(x)\frac{\partial w}{\partial t} = \frac{\partial}{\partial x}\big[p(x)\frac{\partial w}{\partial x}\big] - q(x)w + \Phi(x,t)$ . . . 1202
17.2 Boundary Value Problems for Hyperbolic Equations with One Space Variable. Green's Function. Goursat Problem 1205
17.2.1 Representation of Solutions via the Green's Function 1205
17.2.2 Problems for Equation $s(x)\frac{\partial^2 w}{\partial t^2} = \frac{\partial}{\partial x}\big[p(x)\frac{\partial w}{\partial x}\big] - q(x)w + \Phi(x,t)$ . . . 1207
17.2.3 Problems for Equation $\frac{\partial^2 w}{\partial t^2} + a(t)\frac{\partial w}{\partial t} = b(t)\big\{\frac{\partial}{\partial x}\big[p(x)\frac{\partial w}{\partial x}\big] - q(x)w\big\} + \Phi(x,t)$ 1208
17.2.4 Generalized Cauchy Problem with Initial Conditions Set along a Curve. Riemann Function 1210
17.2.5 Goursat Problem (a Problem with Initial Data on Characteristics) 1212
17.3 Boundary Value Problems for Elliptic Equations with Two Space Variables . . 1214
17.3.1 Problems and the Green's Functions for Equation $a(x)\frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y^2} + b(x)\frac{\partial w}{\partial x} + c(x)w = -\Phi(x,y)$ 1214
17.3.2 Representation of Solutions of Boundary Value Problems via Green's Functions 1216

17.4 Boundary Value Problems with Many Space Variables. Green's Function 1218
17.4.1 Problems for Parabolic Equations 1218
17.4.2 Problems for Hyperbolic Equations 1220
17.4.3 Problems for Elliptic Equations 1221
17.4.4 Comparison of the Solution Structures for Boundary Value Problems for Equations of Various Types 1222
17.5 Construction of the Green's Functions. General Formulas and Relations 1223
17.5.1 Green's Functions of Boundary Value Problems for Equations of Various Types in Bounded Domains 1223
17.5.2 Green's Functions Admitting Incomplete Separation of Variables 1224
17.5.3 Construction of Green's Functions via Fundamental Solutions 1227

18 Duhamel's Principles. Some Transformations 1233

18.1 Duhamel's Principles in Nonstationary Problems 1233
18.1.1 Problems for Homogeneous Linear Equations 1233
18.1.2 Problems for Nonhomogeneous Linear Equations 1235
18.2 Transformations Simplifying Initial and Boundary Conditions 1237
18.2.1 Transformations That Lead to Homogeneous Boundary Conditions .. 1237
18.2.2 Transformations That Lead to Homogeneous Initial and Boundary Conditions 1238

19 Systems of Linear Coupled PDEs. Decomposition Methods 1239

19.1 Asymmetric and Symmetric Decompositions 1239
19.1.1 Asymmetric Decomposition. Order of Decomposition 1239
19.1.2 Symmetric Decomposition. Invariant Transformations 1242
19.2 First-Order Decompositions. Examples 1244
19.2.1 Systems of Linear PDEs without Mass Forces ($\mathbf{f} = \mathbf{0}$) 1244
19.2.2 Systems of Linear PDEs with Mass Forces 1249
19.3 Higher-Order Decompositions 1251
19.3.1 Decomposition of Systems Consisting of One Vector Equation 1251
19.3.2 Decomposition of Systems Consisting of a Vector Equation and a Scalar Equation (the First Approach) 1252
19.3.3 Decomposition of Systems Consisting of a Vector Equation and a Scalar Equation (the Second Approach) 1253

20 Some Asymptotic Results and Formulas 1255

20.1 Regular Perturbation Theory Formulas for the Eigenvalues 1256
20.1.1 Statement of the Problem 1256
20.1.2 Formulas for the Coefficients of the Expansion 1256
20.2 Singular Perturbation Theory 1257
20.2.1 Cauchy Problem for the Schrödinger Equation 1257
20.2.2 Stationary Phase Method 1261
20.2.3 Fourier Transform with a Parameter 1264

21 Elements of Theory of Generalized Functions 1265

21.1 Generalized Functions of One Variable 1265
21.1.1 Important Terminological Remark 1265
21.1.2 Test Function Space 1265
21.1.3 Distribution Space. Dirac Delta Function 1266
21.1.4 Derivatives of Distributions. Some Formulas 1267
21.1.5 Operations on Distributions and Some Transformations 1269

21.1.6 Tempered Distributions and Fourier Transform 1270
21.1.7 Generalized Solutions of Linear Ordinary Differential Equations 1271
21.2 Generalized Functions of Several Variables 1271
21.2.1 Some Definitions. Partial Derivatives. Direct Product. Linear Transformations 1271
21.2.2 Dirac Delta Function. Generalized Solutions of Linear PDEs 1273

Part III Symbolic and Numerical Solutions with Maple, Mathematica, and MATLAB® 1275

22 Linear Partial Differential Equations with Maple 1277

22.1 Introduction 1277
22.1.1 Preliminary Remarks 1277
22.1.2 Brief Introduction to Maple 1279
22.1.3 Maple Language 1280
22.2 Analytical Solutions and Their Visualizations 1282
22.2.1 Constructing Analytical Solutions in Terms of Predefined Functions . 1282
22.2.2 Constructing General Solutions via the Method of Characteristics 1289
22.2.3 Constructing General Solutions via Transformations to Canonical Forms 1291
22.2.4 Constructing Analytical Solutions of Cauchy Problems 1293
22.2.5 Constructing Analytical Solutions of Boundary Value Problems 1297
22.2.6 Constructing Analytical Solutions of Initial-Boundary Value Problems 1298
22.2.7 Constructing Analytical Solutions of Systems of Linear PDEs 1299
22.3 Analytical Solutions of Mathematical Problems 1301
22.3.1 Constructing Separable Solutions 1301
22.3.2 Constructing Analytical Solutions via Integral Transform Methods . . . 1305
22.3.3 Constructing Analytical Solutions in Terms of Green's Functions 1306
22.4 Numerical Solutions and Their Visualizations 1309
22.4.1 Constructing Numerical Solutions in Terms of Predefined Functions . 1310
22.4.2 Numerical Methods Embedded in Maple 1312
22.4.3 Numerical Solutions of Initial-Boundary Value Problems 1318
22.4.4 Numerical Solutions of Boundary Value Problems 1322
22.4.5 Numerical Solutions of Cauchy Problems 1323
22.4.6 Numerical Solutions of Systems of Linear PDEs 1325

23 Linear Partial Differential Equations with Mathematica 1327

23.1 Introduction 1327
23.1.1 Some Notational Conventions 1327
23.1.2 Brief Introduction to Mathematica 1327
23.1.3 Mathematica Language 1329
23.1.4 Dynamic Computation and Visualization in Mathematica Notebook . . 1332
23.2 Analytical Solutions and Their Visualizations 1333
23.2.1 Constructing Analytical Solutions in Terms of Predefined Functions . 1333
23.2.2 Constructing General Solutions via the Method of Characteristics 1335
23.2.3 Constructing General Solutions via Conversion to Canonical Forms . . 1338
23.2.4 Constructing Analytical Solutions of Cauchy Problems 1340
23.2.5 Constructing Analytical Solutions of Boundary Value Problems 1342
23.2.6 Constructing Analytical Solutions of Initial-Boundary Value Problems 1344
23.2.7 Constructing Analytical Solutions of Systems of Linear PDEs 1345

23.3 Analytical Solutions of Mathematical Problems 1347
23.3.1 Constructing Separable Solutions 1347
23.3.2 Constructing Analytical Solutions via Integral Transform Methods . . . 1350
23.3.3 Constructing Analytical Solutions in Terms of Green's Functions 1352
23.4 Numerical Solutions and Their Visualizations 1356
23.4.1 Constructing Numerical Solutions in Terms of Predefined Functions . 1356
23.4.2 Numerical Methods Embedded in Mathematica 1358
23.4.3 Numerical Solutions of Initial-Boundary Value Problems 1359
23.4.4 Numerical Solutions of Boundary Value Problems 1363
23.4.5 Numerical Solutions of Cauchy Problems 1364
23.4.6 Numerical Solutions of Systems of Linear PDEs 1365

24 Linear Partial Differential Equations with MATLAB® 1367

24.1 Introduction 1367
24.1.1 Preliminary Remarks 1367
24.1.2 Brief Introduction to MATLAB 1368
24.1.3 MATLAB Language 1371
24.2 Numerical Solutions of Linear PDEs 1374
24.2.1 Constructing Numerical Solutions via Predefined Functions 1375
24.2.2 Numerical Methods Embedded in MATLAB 1383
24.2.3 Numerical Solutions of Cauchy Problems 1383
24.2.4 Numerical Solutions of Initial-Boundary Value Problems 1385
24.2.5 Numerical Solutions of Boundary Value Problems 1388
24.3 Constructing Finite-Difference Approximations 1392
24.3.1 Explicit Finite Difference Solutions 1392
24.3.2 Implicit Finite Difference Solutions 1395
24.4 Numerical Solutions of Systems of Linear PDEs 1396
24.4.1 Linear Systems of 1D PDEs 1396
24.4.2 Linear Systems of 2D PDEs 1399

Part IV Tables and Supplements 1403

25 Elementary Functions and Their Properties 1405

25.1 Power, Exponential, and Logarithmic Functions 1405
25.1.1 Properties of the Power Function 1405
25.1.2 Properties of the Exponential Function 1405
25.1.3 Properties of the Logarithmic Function 1406
25.2 Trigonometric Functions 1407
25.2.1 Simplest Relations 1407
25.2.2 Reduction Formulas 1408
25.2.3 Relations between Trigonometric Functions of Single Argument 1408
25.2.4 Addition and Subtraction of Trigonometric Functions 1408
25.2.5 Products of Trigonometric Functions 1409
25.2.6 Powers of Trigonometric Functions 1409
25.2.7 Addition Formulas 1409
25.2.8 Trigonometric Functions of Multiple Arguments 1410
25.2.9 Trigonometric Functions of Half Argument 1410
25.2.10 Differentiation Formulas 1410
25.2.11 Integration Formulas 1410
25.2.12 Expansion in Power Series 1411

25.2.13 Representation in the Form of Infinite Products 1411
25.2.14 Euler and de Moivre Formulas. Relationship with Hyperbolic Functions 1411
25.3 Inverse Trigonometric Functions 1411
25.3.1 Definitions of Inverse Trigonometric Functions 1411
25.3.2 Simplest Formulas 1412
25.3.3 Some Properties 1412
25.3.4 Relations between Inverse Trigonometric Functions 1413
25.3.5 Addition and Subtraction of Inverse Trigonometric Functions 1413
25.3.6 Differentiation Formulas 1414
25.3.7 Integration Formulas 1414
25.3.8 Expansion in Power Series 1414
25.4 Hyperbolic Functions 1414
25.4.1 Definitions of Hyperbolic Functions 1414
25.4.2 Simplest Relations 1415
25.4.3 Relations between Hyperbolic Functions of Single Argument ($x \geq 0$) . 1415
25.4.4 Addition and Subtraction of Hyperbolic Functions 1415
25.4.5 Products of Hyperbolic Functions 1415
25.4.6 Powers of Hyperbolic Functions 1416
25.4.7 Addition Formulas 1416
25.4.8 Hyperbolic Functions of Multiple Argument 1416
25.4.9 Hyperbolic Functions of Half Argument 1417
25.4.10 Differentiation Formulas 1417
25.4.11 Integration Formulas 1417
25.4.12 Expansion in Power Series 1417
25.4.13 Representation in the Form of Infinite Products 1417
25.4.14 Relationship with Trigonometric Functions 1418
25.5 Inverse Hyperbolic Functions 1418
25.5.1 Definitions of Inverse Hyperbolic Functions 1418
25.5.2 Simplest Relations 1418
25.5.3 Relations between Inverse Hyperbolic Functions 1418
25.5.4 Addition and Subtraction of Inverse Hyperbolic Functions 1418
25.5.5 Differentiation Formulas 1419
25.5.6 Integration Formulas 1419
25.5.7 Expansion in Power Series 1419

26 Finite Sums and Infinite Series 1421

26.1 Finite Numerical Sums 1421
26.1.1 Progressions 1421
26.1.2 Sums of Powers of Natural Numbers Having the Form $\sum k^m$ 1421
26.1.3 Alternating Sums of Powers of Natural Numbers, $\sum(-1)^k k^m$ 1422
26.1.4 Other Sums Containing Integers 1422
26.1.5 Sums Containing Binomial Coefficients 1422
26.1.6 Other Numerical Sums 1423
26.2 Finite Functional Sums 1424
26.2.1 Sums Involving Hyperbolic Functions 1424
26.2.2 Sums Involving Trigonometric Functions 1425
26.3 Infinite Numerical Series 1426
26.3.1 Progressions 1426
26.3.2 Other Numerical Series 1426

26.4 Infinite Functional Series 1428
26.4.1 Power Series 1428
26.4.2 Trigonometric Series in One Variable Involving Sine 1429
26.4.3 Trigonometric Series in One Variable Involving Cosine 1431
26.4.4 Trigonometric Series in Two Variables 1433

27 Indefinite and Definite Integrals 1435

27.1 Indefinite Integrals 1435
27.1.1 Integrals Involving Rational Functions 1435
27.1.2 Integrals Involving Irrational Functions 1439
27.1.3 Integrals Involving Exponential Functions 1442
27.1.4 Integrals Involving Hyperbolic Functions 1443
27.1.5 Integrals Involving Logarithmic Functions 1446
27.1.6 Integrals Involving Trigonometric Functions 1447
27.1.7 Integrals Involving Inverse Trigonometric Functions 1451

27.2 Definite Integrals 1452
27.2.1 Integrals Involving Power-Law Functions 1452
27.2.2 Integrals Involving Exponential Functions 1455
27.2.3 Integrals Involving Hyperbolic Functions 1456
27.2.4 Integrals Involving Logarithmic Functions 1457
27.2.5 Integrals Involving Trigonometric Functions 1457
27.2.6 Integrals Involving Bessel Functions 1460

28 Integral Transforms 1463

28.1 Tables of Laplace Transforms 1463
28.1.1 General Formulas 1463
28.1.2 Expressions with Power-Law Functions 1465
28.1.3 Expressions with Exponential Functions 1465
28.1.4 Expressions with Hyperbolic Functions 1466
28.1.5 Expressions with Logarithmic Functions 1467
28.1.6 Expressions with Trigonometric Functions 1467
28.1.7 Expressions with Special Functions 1469

28.2 Tables of Inverse Laplace Transforms 1470
28.2.1 General Formulas 1470
28.2.2 Expressions with Rational Functions 1472
28.2.3 Expressions with Square Roots 1476
28.2.4 Expressions with Arbitrary Powers 1477
28.2.5 Expressions with Exponential Functions 1478
28.2.6 Expressions with Hyperbolic Functions 1479
28.2.7 Expressions with Logarithmic Functions 1480
28.2.8 Expressions with Trigonometric Functions 1481
28.2.9 Expressions with Special Functions 1481

28.3 Tables of Fourier Cosine Transforms 1482
28.3.1 General Formulas 1482
28.3.2 Expressions with Power-Law Functions 1482
28.3.3 Expressions with Exponential Functions 1483
28.3.4 Expressions with Hyperbolic Functions 1484
28.3.5 Expressions with Logarithmic Functions 1485
28.3.6 Expressions with Trigonometric Functions 1485
28.3.7 Expressions with Special Functions 1486

28.4 Tables of Fourier Sine Transforms 1488
28.4.1 General Formulas 1488
28.4.2 Expressions with Power-Law Functions 1488
28.4.3 Expressions with Exponential Functions 1489
28.4.4 Expressions with Hyperbolic Functions 1489
28.4.5 Expressions with Logarithmic Functions 1490
28.4.6 Expressions with Trigonometric Functions 1490
28.4.7 Expressions with Special Functions 1492

29 Curvilinear Coordinates, Vectors, Operators, and Differential Relations 1495

29.1 Arbitrary Curvilinear Coordinate Systems 1495
29.1.1 General Nonorthogonal Curvilinear Coordinates 1495
29.1.2 General Orthogonal Curvilinear Coordinates 1497
29.2 Cartesian, Cylindrical, and Spherical Coordinate Systems 1498
29.2.1 Cartesian Coordinates 1498
29.2.2 Cylindrical Coordinates 1499
29.2.3 Spherical Coordinates 1500
29.3 Other Special Orthogonal Coordinates 1502
29.3.1 Coordinates of a Prolate Ellipsoid of Revolution 1502
29.3.2 Coordinates of an Oblate Ellipsoid of Revolution 1503
29.3.3 Coordinates of an Elliptic Cylinder 1504
29.3.4 Conical Coordinates 1505
29.3.5 Parabolic Cylinder Coordinates 1506
29.3.6 Parabolic Coordinates 1506
29.3.7 Bicylindrical Coordinates 1507
29.3.8 Bipolar Coordinates (in Space) 1507
29.3.9 Toroidal Coordinates 1508

30 Special Functions and Their Properties 1509

30.1 Some Coefficients, Symbols, and Numbers 1509
30.1.1 Binomial Coefficients 1509
30.1.2 Pochhammer Symbol 1510
30.1.3 Bernoulli Numbers 1510
30.1.4 Euler Numbers 1511
30.2 Error Functions. Exponential and Logarithmic Integrals 1512
30.2.1 Error Function and Complementary Error Function 1512
30.2.2 Exponential Integral 1512
30.2.3 Logarithmic Integral 1513
30.3 Sine Integral and Cosine Integral. Fresnel Integrals 1514
30.3.1 Sine Integral 1514
30.3.2 Cosine Integral 1515
30.3.3 Fresnel Integrals 1515
30.4 Gamma Function, Psi Function, and Beta Function 1516
30.4.1 Gamma Function 1516
30.4.2 Psi Function (Digamma Function) 1517
30.4.3 Beta Function 1518
30.5 Incomplete Gamma and Beta Functions 1519
30.5.1 Incomplete Gamma Function 1519
30.5.2 Incomplete Beta Function 1520

30.6 Bessel Functions (Cylindrical Functions) 1520
30.6.1 Definitions and Basic Formulas 1520
30.6.2 Integral Representations and Asymptotic Expansions 1522
30.6.3 Zeros and Orthogonality Properties of Bessel Functions 1524
30.6.4 Hankel Functions (Bessel Functions of the Third Kind) 1525
30.7 Modified Bessel Functions 1526
30.7.1 Definitions. Basic Formulas 1526
30.7.2 Integral Representations and Asymptotic Expansions 1528
30.8 Airy Functions 1529
30.8.1 Definition and Basic Formulas 1529
30.8.2 Power Series and Asymptotic Expansions 1529
30.9 Degenerate Hypergeometric Functions (Kummer Functions) 1530
30.9.1 Definitions and Basic Formulas 1530
30.9.2 Integral Representations and Asymptotic Expansions 1533
30.9.3 Whittaker Functions 1534
30.10 Hypergeometric Functions 1534
30.10.1 Various Representations of the Hypergeometric Function 1534
30.10.2 Basic Properties 1536
30.11 Legendre Polynomials, Legendre Functions, and Associated Legendre Functions 1536
30.11.1 Legendre Polynomials and Legendre Functions 1536
30.11.2 Associated Legendre Functions with Integer Indices and Real Argument 1539
30.11.3 Associated Legendre Functions. General Case 1539
30.12 Parabolic Cylinder Functions 1542
30.12.1 Definitions. Basic Formulas 1542
30.12.2 Integral Representations, Asymptotic Expansions, and Linear Relations 1543
30.13 Elliptic Integrals 1544
30.13.1 Complete Elliptic Integrals 1544
30.13.2 Incomplete Elliptic Integrals (Elliptic Integrals) 1545
30.14 Elliptic Functions 1547
30.14.1 Jacobi Elliptic Functions 1547
30.14.2 Weierstrass Elliptic Function 1551
30.15 Jacobi Theta Functions 1553
30.15.1 Series Representation of the Jacobi Theta Functions. Simplest Properties 1553
30.15.2 Various Relations and Formulas. Connection with Jacobi Elliptic Functions 1554
30.16 Mathieu Functions and Modified Mathieu Functions 1555
30.16.1 Mathieu Functions 1555
30.16.2 Modified Mathieu Functions 1557
30.17 Orthogonal Polynomials 1557
30.17.1 Laguerre Polynomials and Generalized Laguerre Polynomials 1558
30.17.2 Chebyshev Polynomials and Functions 1559
30.17.3 Hermite Polynomials 1561
30.17.4 Jacobi Polynomials and Gegenbauer Polynomials 1563

30.18 Nonorthogonal Polynomials 1564
30.18.1 Bernoulli Polynomials 1564
30.18.2 Euler Polynomials 1565

References **1569**

Index **1587**